LATINOS TRADING

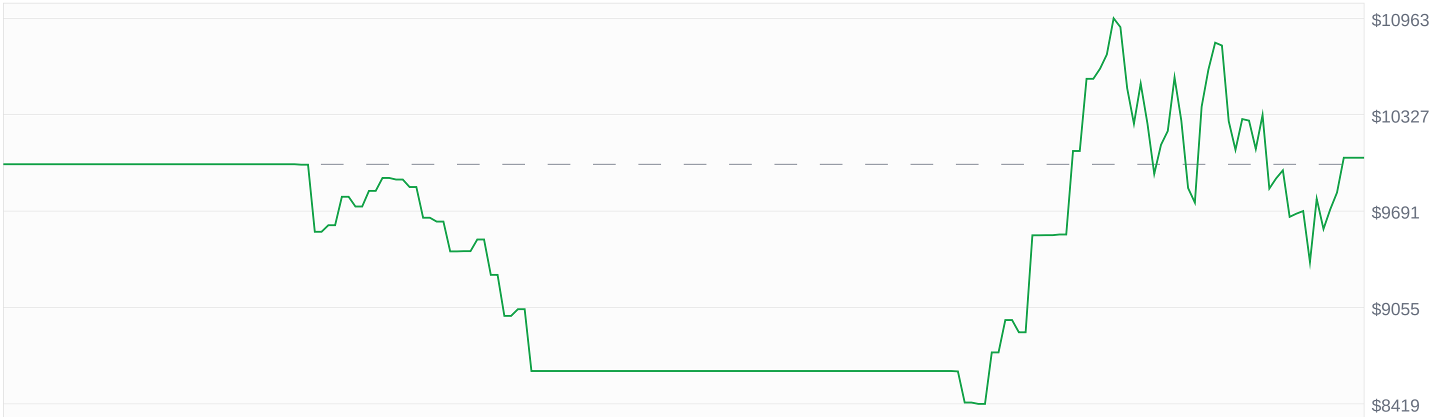
BACKTEST REPORT

Backtest #48494 · PLMR · EVO_GG1RSISNIP_v1077

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1077 backtest on PLMR shows a nominal +0.43% ROI but reveals a dangerously low statistical confidence due to only two executed trades. A 50% win rate is meaningless with such a tiny sample size, while the 14.67% maximum drawdown indicates significant volatility risk that the strategy failed to mitigate. The Sharpe ratio of 0.14 suggests the returns are barely compensating for the risk taken, making the strategy statistically unviable for institutional deployment. We must expand the backtest horizon to a minimum of 100 trades before drawing any meaningful conclusions on the strategy's robustness.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

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